

FIGURE 1

09/871,341-100101

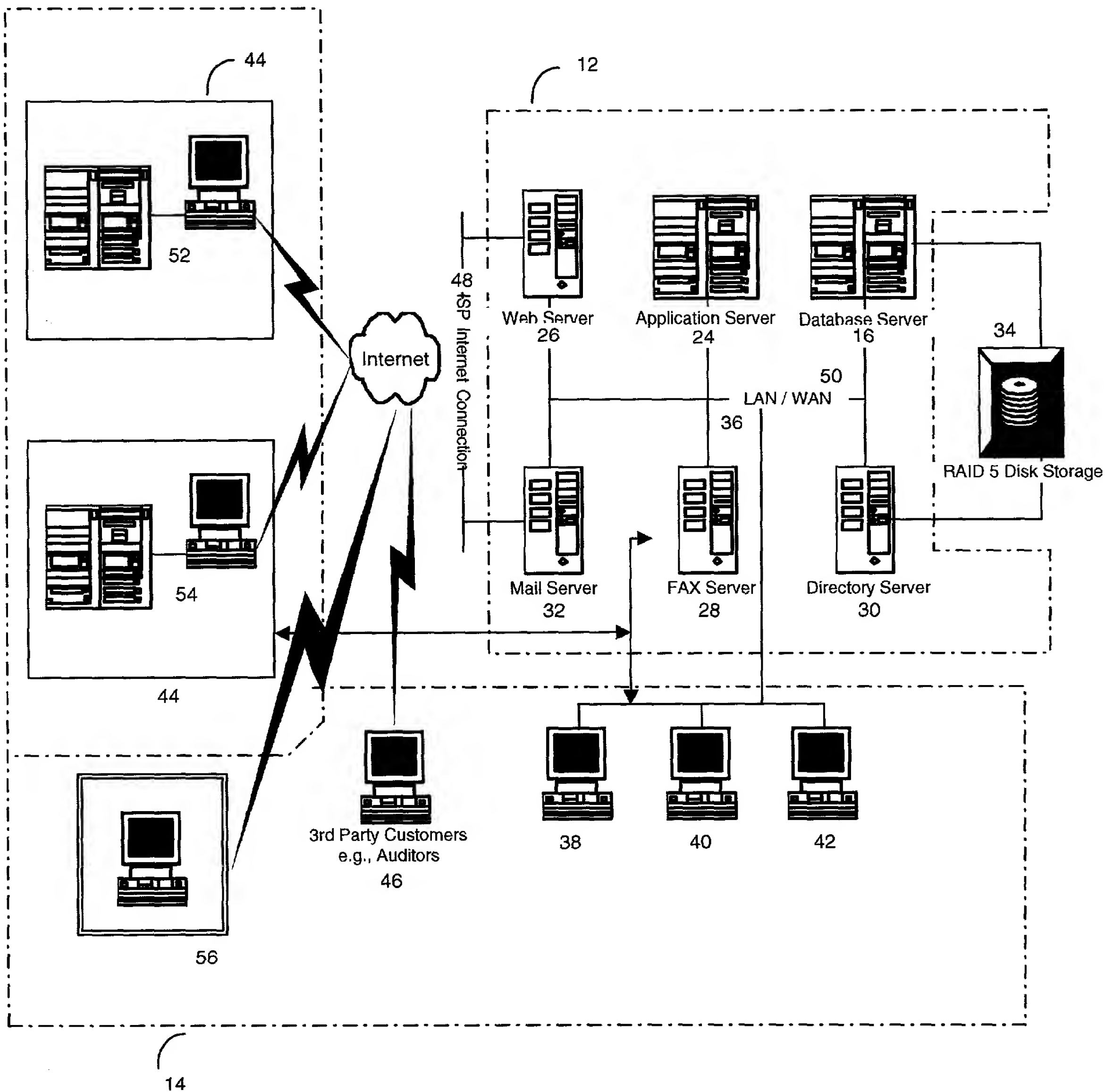


FIGURE 2

FIGURE 3

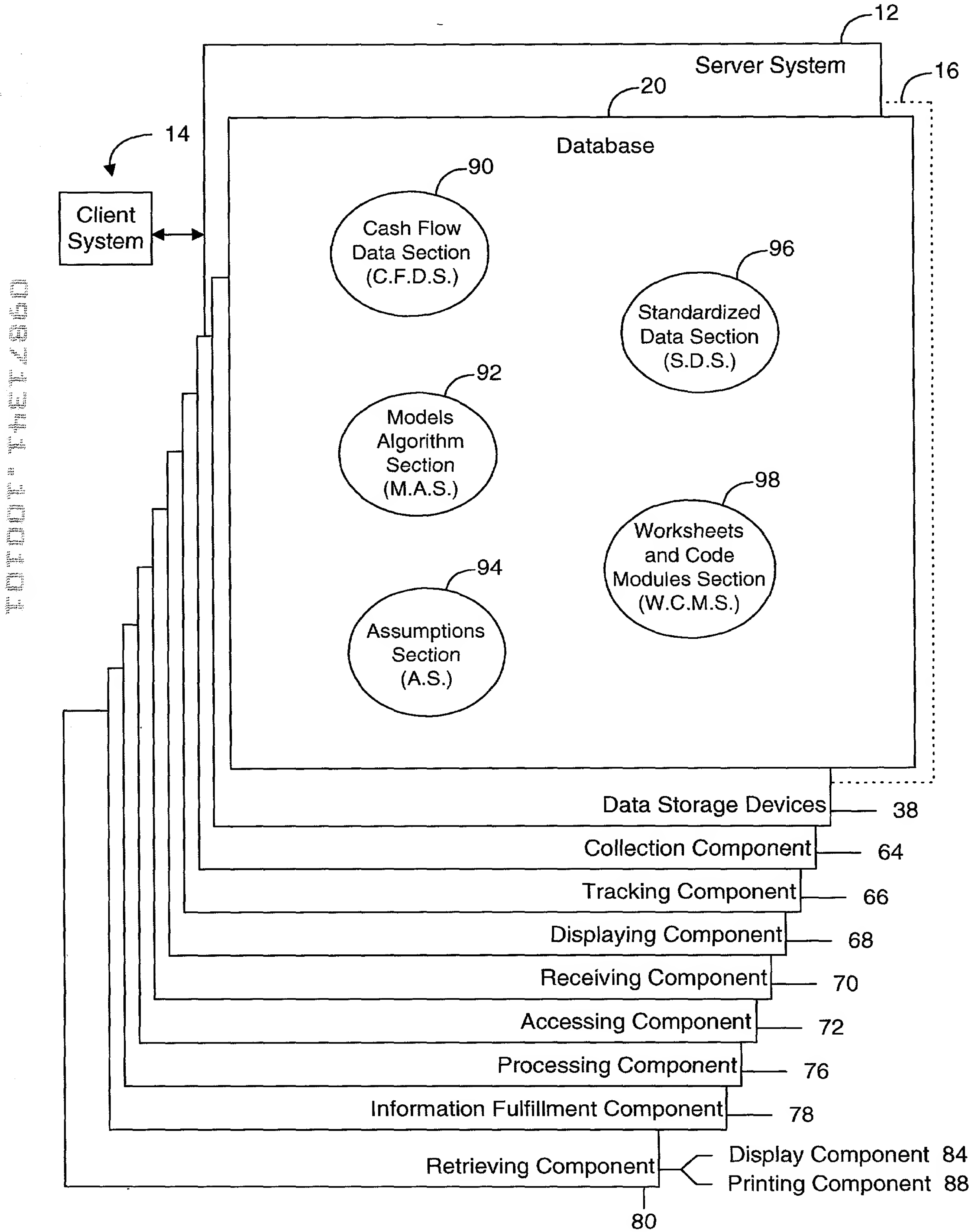
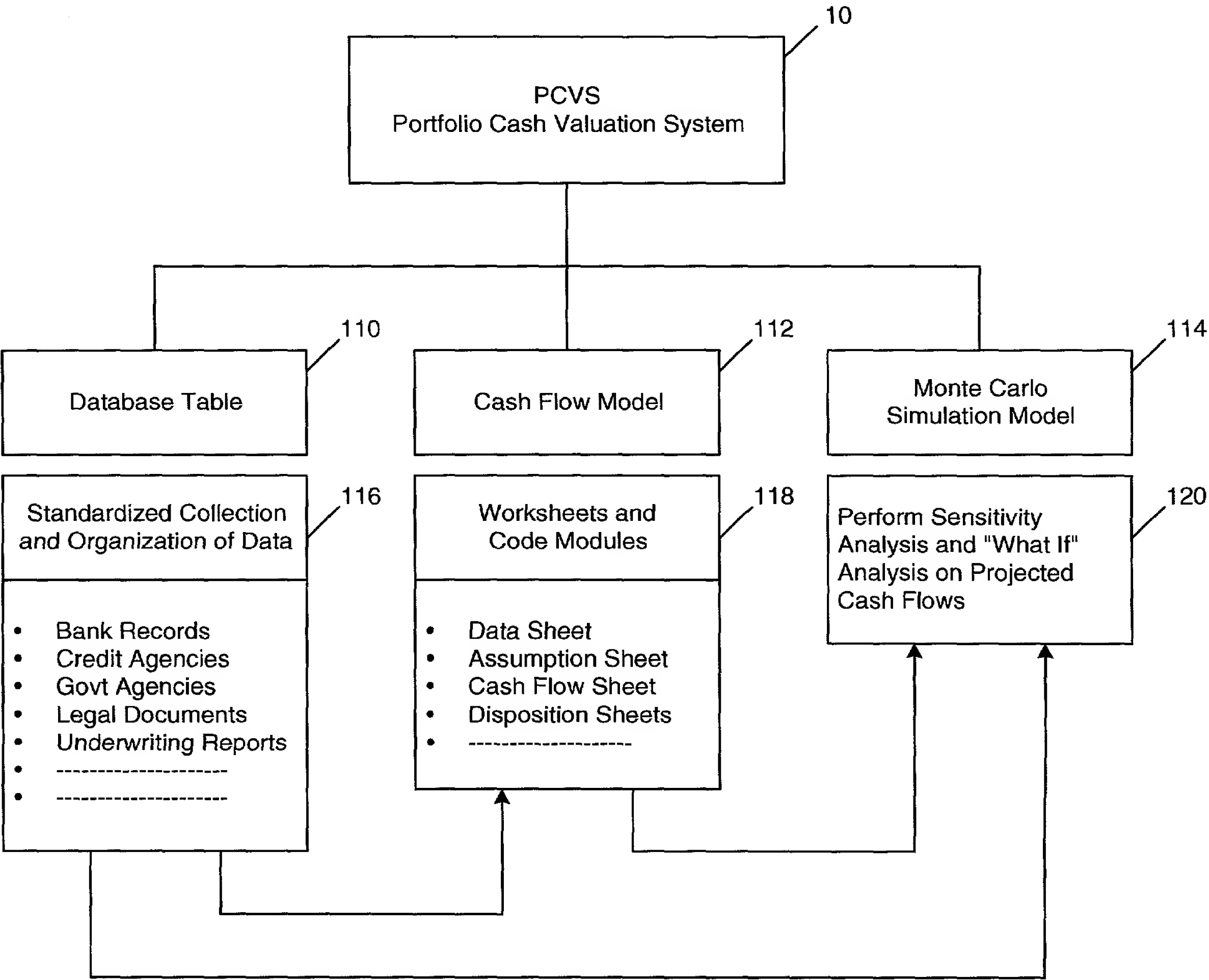


FIGURE 4

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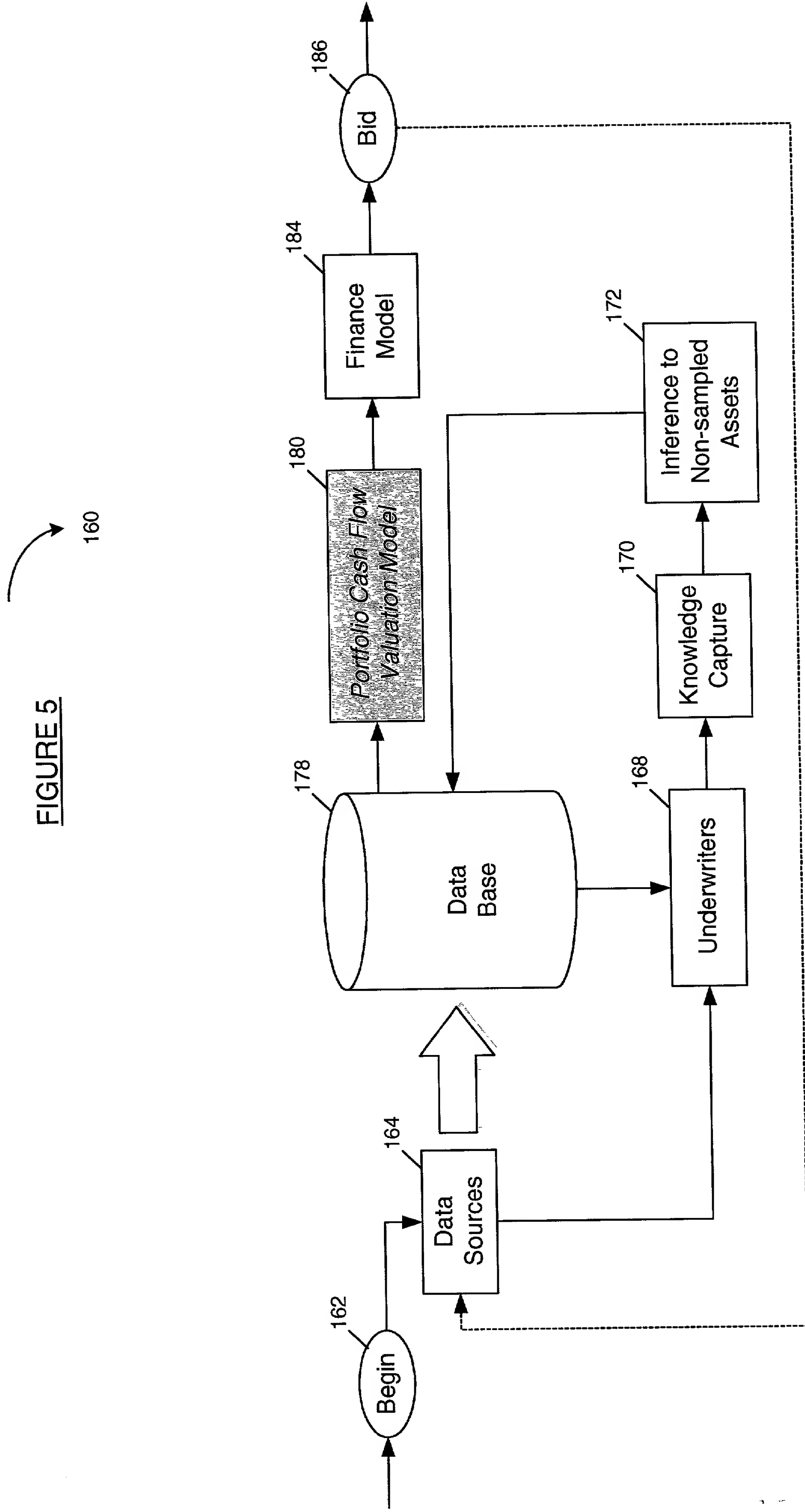


FIGURE 6

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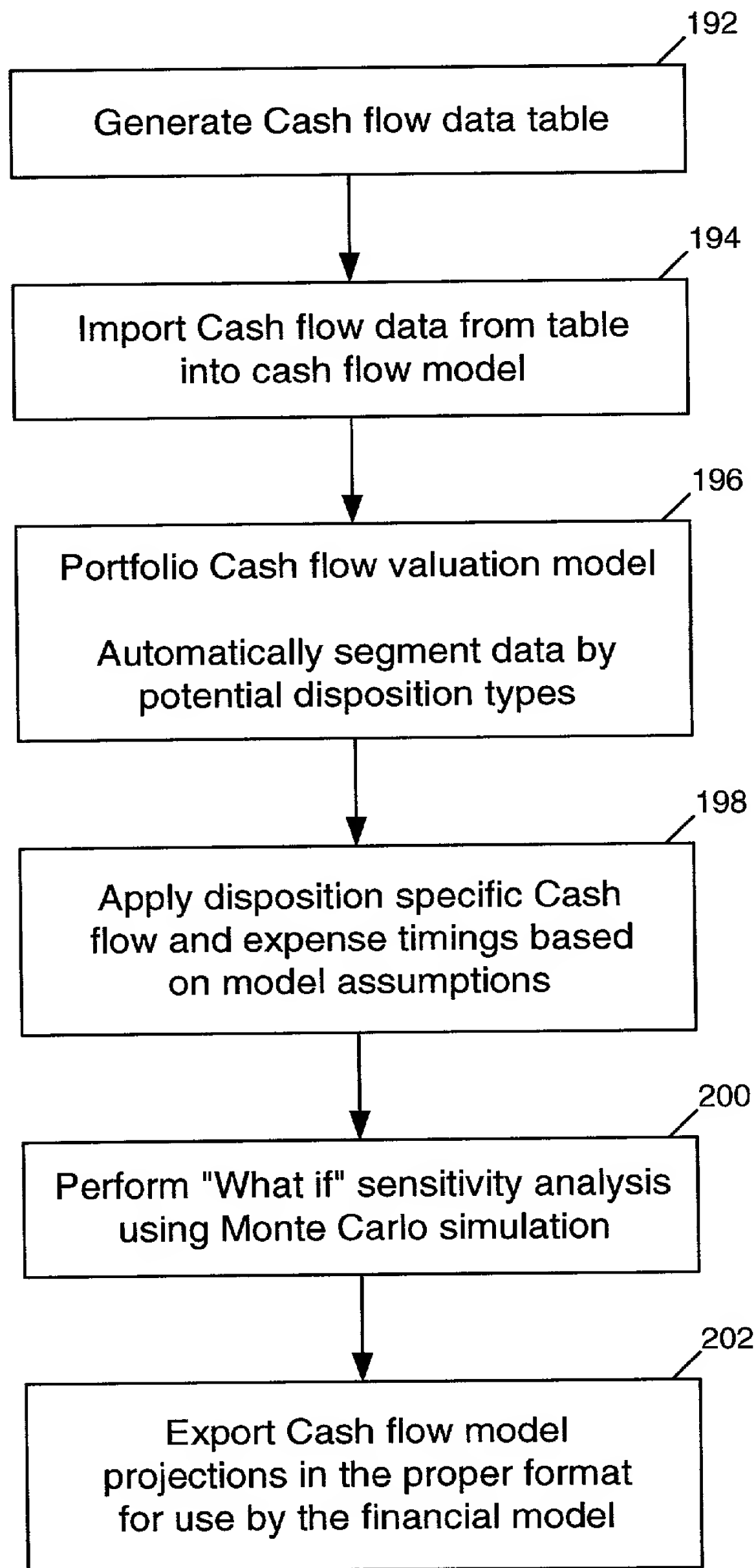
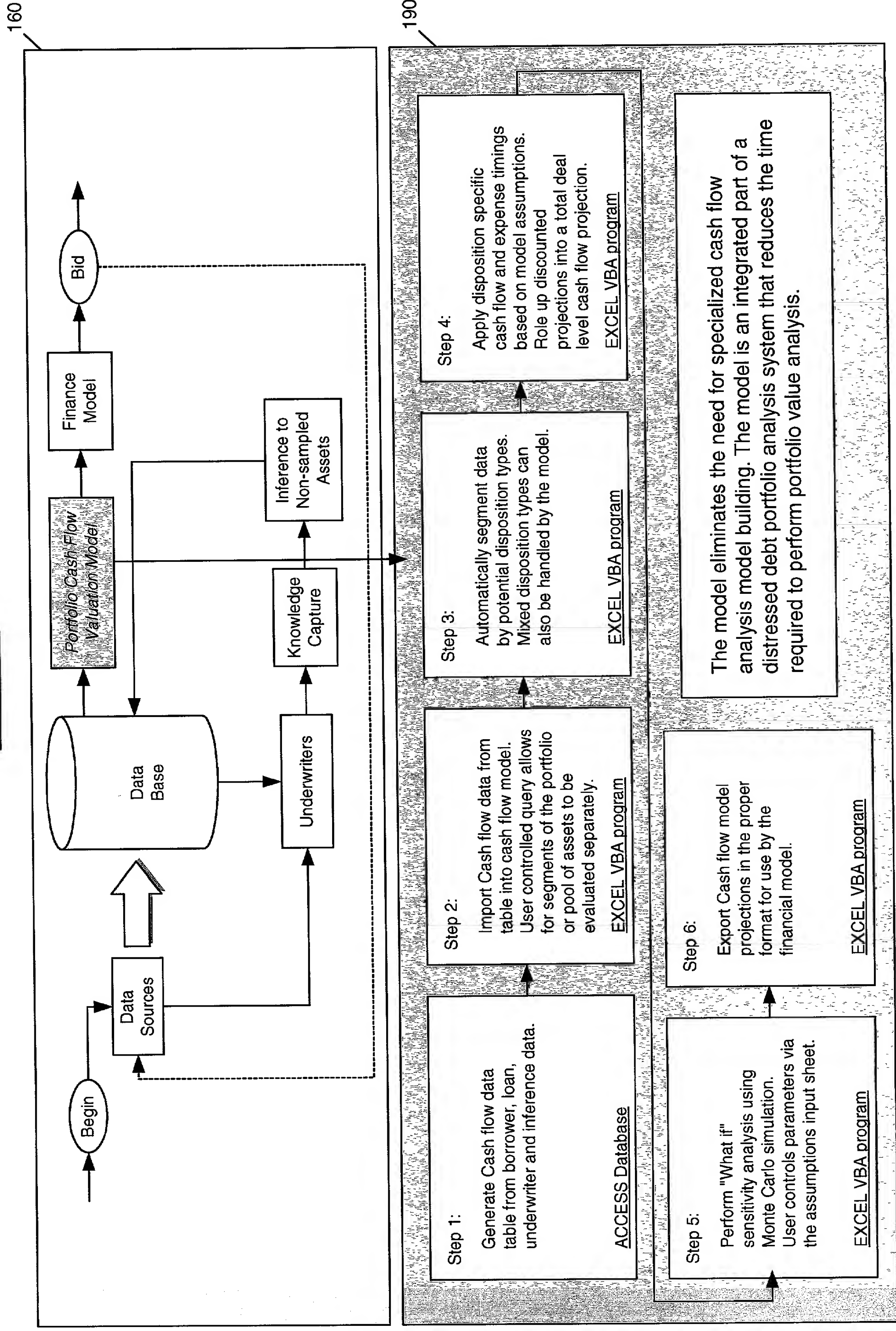


FIGURE 7



Step 1 - create cash flow data  
Cash Flow Data flow Map

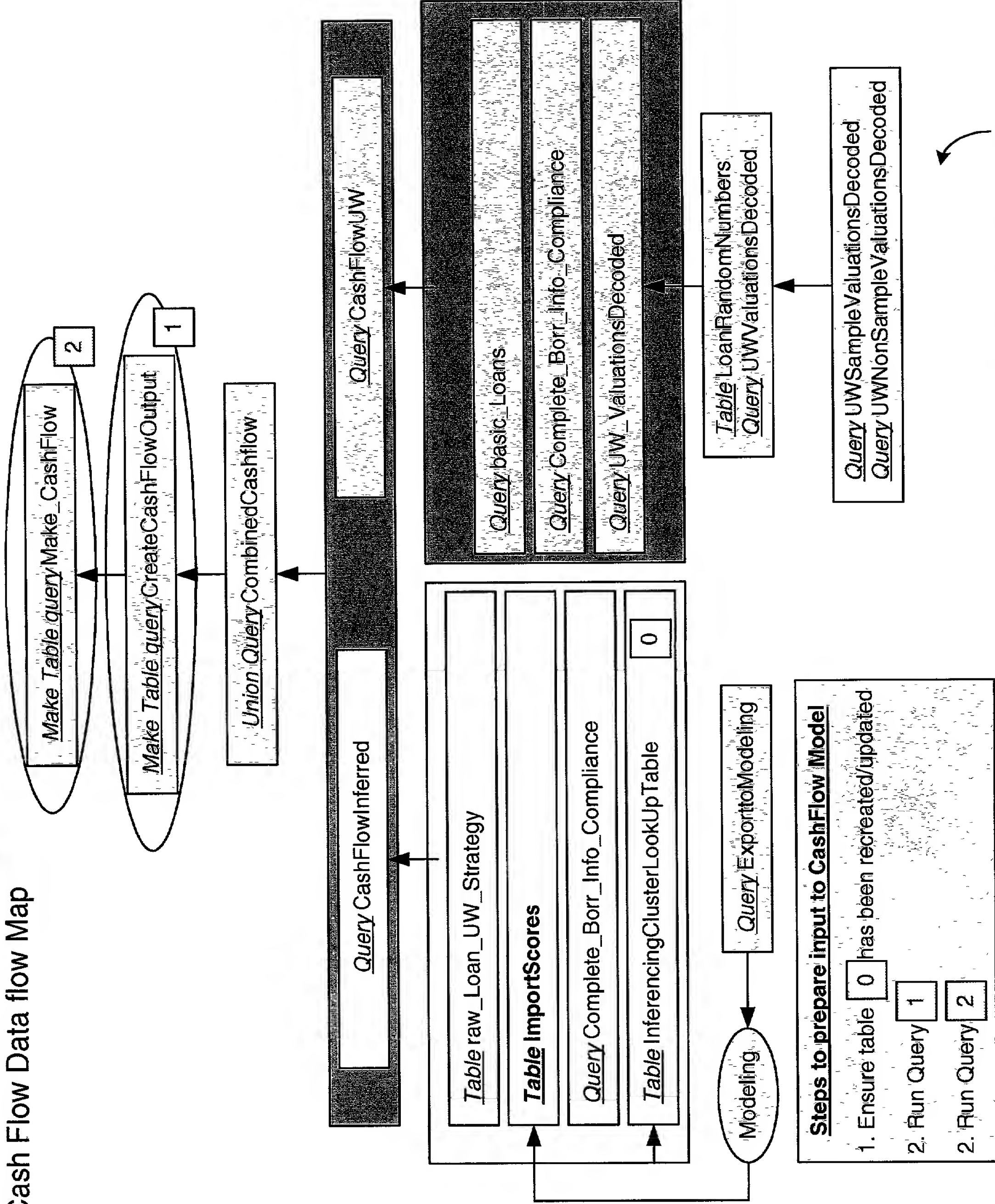


FIGURE 8

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```

# 1. Import packages
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
import warnings
warnings.filterwarnings('ignore')

# 2. Load data
data = pd.read_csv('data.csv')

# 3. Data cleaning
data.dropna(inplace=True)
data = data.reset_index(drop=True)

# 4. Data exploration
print(data.info())
print(data.describe())

# 5. Data visualization
sns.pairplot(data)
plt.show()

# 6. Model building
from sklearn.linear_model import LinearRegression
model = LinearRegression()
model.fit(data[['feature1', 'feature2', 'feature3'], 'target'])

# 7. Model evaluation
from sklearn.metrics import r2_score
r2 = r2_score(data['target'], model.predict(data[['feature1', 'feature2', 'feature3']]))
print(r2)

```



TOTAL: 42360

Step 3 & 4 - Move and calculate to expected Cash Flows and expenses by likely disposition Type

BorrowerID	LoadID	strategy	Num	Descriptor	ER	per	cash_perOfER	pay1_perOfER	timing1
3366	9900300298023	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298028	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298030	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298022	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298024	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298025	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298026	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298027	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298029	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300000033	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298031	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
3366	9900300298021	26	Loan	Deed-in-Lieu	0.095999998				1 12-15 months
6046	9900300000036	27	Inferred		0.214568732				1
6570	99003000000495	27	Inferred		0.259266258				1
6884	9900300298222	21	Easy	Loan DPO	0.100000001				1 18-24 months
6884	9900300298220	21	Easy	Loan DPO	0.100000001				1 18-24 months
6884	9900300298218	21	Easy	Loan DPO	0.100000001				1 18-24 months
6884	99003000000442	21	Easy	Loan DPO	0.100000001				1 18-24 months
6884	9900300298221	21	Easy	Loan DPO	0.100000001				1 18-24 months
6884	9900300298223	21	Easy	Loan DPO	0.100000001				1 18-24 months
6884	9900300799001	21	Easy	Loan DPO	0.100000001				1 18-24 months
6884	9900300298219	21	Easy	Loan DPO	0.100000001				1 18-24 months

FIGURE 10







TOTAL THE 280

Step 4 - Roll up disposition cash flow into portfolio cash flow

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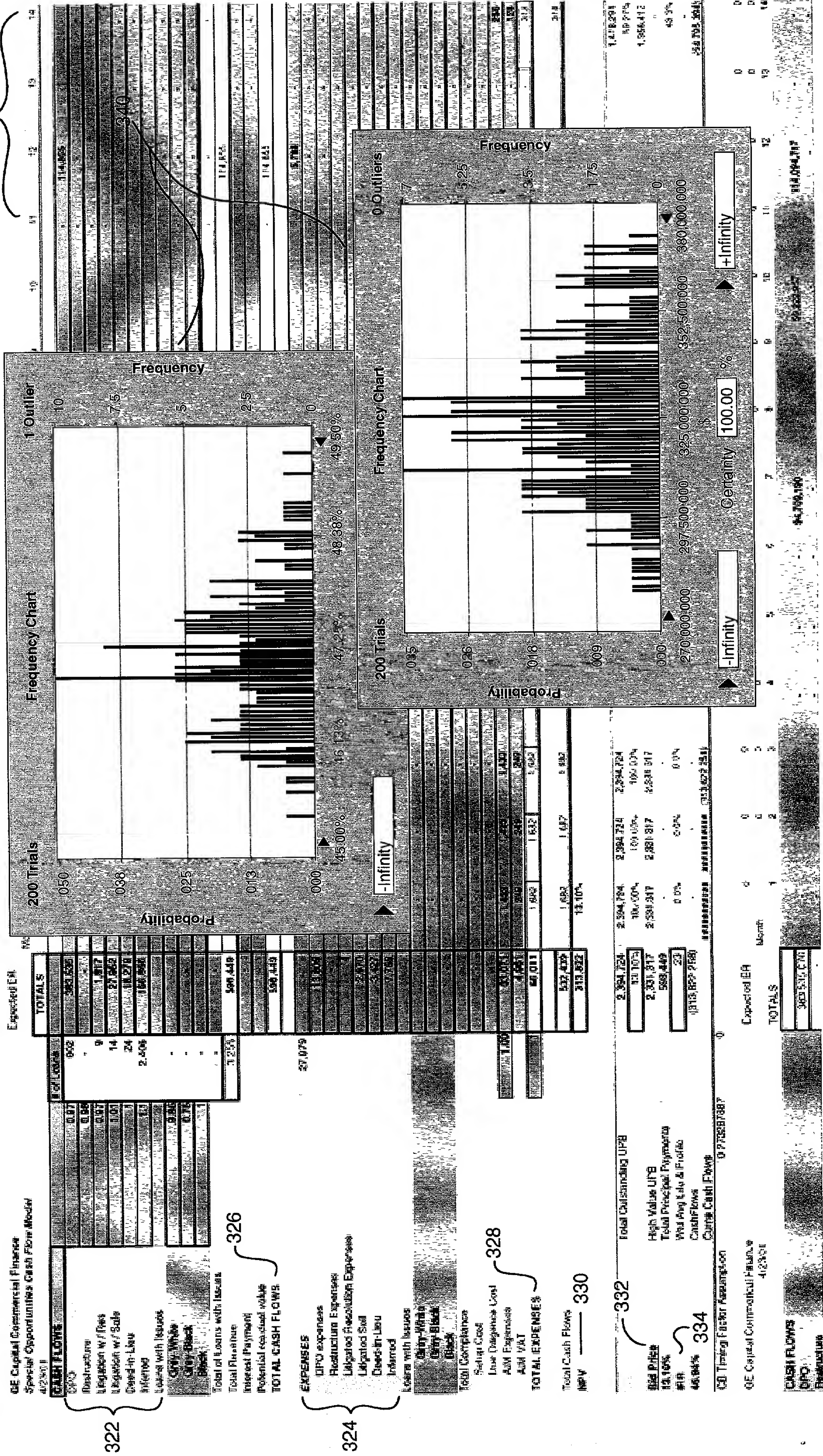
GE Capital Commercial Finance Special Opportunities Cash Flow Model 4/23/01										Expected ER		Month		1		2		3		4		5		6		7		8					
CASH FLOWS										TOTALS																							
DPO										2,024		738,490		1,170		45,972																	
Restructure																																	
Litigation w/ Res										10		2,084																					
Litigation w/ Sale										26		3,338																					
Deed-in-Lieu										30		3,060																					
Inferred										8,032		780,571		2,531		2,671		18,335		18,335		18,335		18,335		18,335		18,335		18,335			
Loans with Issues																																	
Grey/White																																	
Grey/Black																																	
Black																																	
Total of Loans with Issues										10,122		1,643,594		74,381		2,671		63,367		18,335		18,335		18,335		65,367		17,343		17,343		17,343	
Total Revenue																																	
Interest Payment																																	
Potential residual value																																	
TOTAL CASH FLOWS										284		1,643,594		74,381		2,671		63,367		18,335		18,335		18,335		65,367		17,343		17,343		17,343	
Legal/Lit. Expenses																																	
DPO expenses												24,424		2,531		1,662		1,106															
Restructure Expenses																																	
Litigated Resolution Expenses																																	
Litigated Sell																																	
Deed-in-Lieu																																	
Inferred																																	
Loans with Issues																																	
Grey/White																																	
Grey/Black																																	
Black																																	
Total of Loans with Issues																																	
Compliance Processing Expenses																																	
Setup Cost																																	
Due Diligence Cost																																	
AIM Expenses																																	
AIM VAT																																	
TOTAL EXPENSES										23,122		219,887		17,092		5,492		18,617		5,372		5,372		9,379		4,315		4,315		4,315		4,315	
Total Cash Flows																																	
Escrow Account																																	
NPV												1,444,755		78,336		-2,821		51,291		4,964		4,964		56,208		12,328		12,328		12,328			
NPV as % of UPB (for Non-Z-bids)																																	
UPB for Loans Valued at Zero (Black and Other)																																	
Total Outstanding UPB										6,988,234		6,325,391		5,782,571		1,929,450		4,929,450		4,929,450		4,929,450		3,632,179		3,632,179		3,632,179		3,632,179			
NPV as % of Total UPB										14.08%		15.56%		100.00%		100.00%		85.25%		85.25%		85.25%		62.81%		62.81%		62.81%		62.81%			
High Value UPB																																	
Total Principal Payments										1,643,594		1,643,594		14,381		2,671		63,907		10,335		10,335		65,587		17,843		17,843		17,843			
Wtd Avg Life & Profile										18		18		4.5%		4.7%		8.3%		9.6%		10.2%		14.2%		15.3%		16.4%		16.4%			
CashFlows										(888,084,939)		(888,084,939)		14,380,945		2,671,291		63,907,467		10,335,104		10,335,104		65,587,444		17,842,937		17,842,937		17,842,937			
Cumulative Cash Flows														(813,703,394)		(811,032,708)		(730,730,131)		(730,730,131)		(654,867,564)		(637,024,646)		(619,161,703)		(619,161,703)					
CB Timing Factor Assumption																																	
Assumptions																																	
CashFlow / Profile / IRR / DPO / Infer / Compliance / Restruct / Litigate / Wires / Litigate / Foreclose / Deed / In Lieu																																	
302										286		288		290		294		296		298		300											



# Step 5 - Simulation of cash flow Model

FOR THE 2000

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Simulation (results) of cash flow Model

